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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 26/01/2017	Any day expiry	13.33480	13.33480		13.28990	13.28990		19.03	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.34160	13.34160		13.28990	13.28990		19.09	0.00	0.00	0	450.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	173.40030	0.17340	228.81270	0.22881	173.400	23.59	0.83	0.00	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	460.46470	0.46046	513.96290	0.51396	460.465	32.57	0.98	0.00	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	0.12490	0.00012	0.13140	0.00013	0.125	48.70	0.00	0.00	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	0.03420	0.00003	0.02790	0.00003	0.034	64.89	0.00	0.00	60.00
\$ / R	On 30/01/2017	Any day expiry	13.34160	13.34160		13.29450	13.29450		15.54	0.00	0.00	0	3,901.00
\$ / R	On 31/01/2017	Any day expiry	13.33710	13.33710		13.29690	13.29690		15.93	0.00	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	817.48540	0.81749	855.98970	0.85599	817.485	26.47	0.97	0.00	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	0.35400	0.00035	0.17960	0.00018	0.354	36.29	0.00	0.00	210.00
\$ / R	On 10/02/2017	Any day expiry	13.36080	13.36080		13.32110	13.32110		16.32	0.00	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	50.38410	0.05038	52.37530	0.05238	50.384	17.92	0.19	0.00	20,000.00
\$ / R	On 17/02/2017	Any day expiry	13.37770	13.37770		13.33800	13.33800		16.34	0.00	0.00	0	487.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	360.52350	0.36052	397.14050	0.39714	360.523	17.07	0.65	0.00	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	965.13560	0.96514	1,004.70750	1.00471	965.136	19.44	0.92	0.00	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	4.25630	0.00426	4.13900	0.00414	4.256	22.02	0.02	0.00	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 22/02/2017	Any day expiry		13.38990	13.38990	13.35010	13.35010		16.11	0.00	0.00	0	0.00
\$ / R	13.85	Call	Any day expiry	92.76750	0.09277		91.73500	0.09174	92.768	17.65	0.25	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry	13.39230	13.39230		13.35260	13.35260		16.14	0.00	0.00	0	0.00
\$ / R	13.30	Call	Any day expiry	285.35840	0.28536		272.64470	0.27264	285.358	16.03	0.57	0.00	0	50,000.00
\$ / R	13.46	Put	Any day expiry	277.83790	0.27784		310.43990	0.31044	277.838	16.35	0.54	0.00	0	36,000.00
\$ / R	13.60	Call	Any day expiry	160.49530	0.16050	0.00000	0.00000	0.00000	160.495	16.82	0.38	228,137,962.50	45,000	45,000.00
\$ / R		On 24/02/2017	Any day expiry	13.39470	13.39470		13.35500	13.35500		16.19	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	Any day expiry	305.94020	0.30594	339.98810	0.33999	0.33999	305.940	16.52	0.56	0.00	0	60.00
\$ / R	15.20	Call	Any day expiry	5.86810	0.00587	6.54900	0.00655	0.00655	5.868	21.53	0.02	0.00	0	60.00
\$ / R		On 27/02/2017	Any day expiry	13.40200	13.40200		13.36220	13.36220		16.09	0.00	0.00	0	2,815.00
\$ / R		On 28/02/2017	Any day expiry	13.40440	13.40440		13.36470	13.36470		16.17	0.00	0.00	0	712.00
\$ / R		On 01/03/2017	Any day expiry	13.40690	13.40690		13.36720	13.36720		16.24	0.00	0.00	0	0.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.43670	13.43670		13.39670	13.39670		16.49	0.00	604,584,316.50	44,995	376,469.00
\$ / R	12.20	Put	Foreign Exchange Future	12.33690	0.01234	14.95400	0.01495	0.01495	12.337	15.77	0.04	0.00	0	250.00
\$ / R	12.50	Put	Foreign Exchange Future	33.26370	0.03326	40.52770	0.04053	0.04053	33.264	15.72	0.09	0.00	0	1,500.00
\$ / R	12.75	Put	Foreign Exchange Future	67.57380	0.06757	0.00000	0.00000	0.00000	67.574	15.67	0.17	30,660,050.80	13,791	13,791.00
\$ / R	13.00	Put	Foreign Exchange Future	129.14630	0.12915	150.08890	0.15009	0.15009	129.146	15.92	0.27	98,442,707.45	27,326	95,797.00
\$ / R	13.03	Put	Foreign Exchange Future	138.64560	0.13865	160.34090	0.16034	0.16034	138.646	15.96	0.28	0.00	0	1,000.00
\$ / R	13.04	Put	Foreign Exchange Future	141.91190	0.14191	163.85670	0.16386	0.16386	141.912	15.97	0.29	0.00	0	1,000.00
\$ / R	13.10	Put	Foreign Exchange Future	162.58710	0.16259	186.01190	0.18601	0.18601	162.587	16.05	0.32	0.00	0	4,800.00
\$ / R	13.15	Put	Foreign Exchange Future	181.23960	0.18124	205.86930	0.20587	0.20587	181.240	16.11	0.34	0.00	0	2,000.00
\$ / R	13.20	Put	Foreign Exchange Future	201.20030	0.20120	227.00090	0.22700	0.22700	201.200	16.18	0.37	0.00	0	2,000.00
\$ / R	13.25	Call	Foreign Exchange Future	409.17510	0.40918	396.11290	0.39611	0.39611	409.175	16.24	0.61	112,177,421.37	13,791	13,791.00
\$ / R	13.25	Put	Foreign Exchange Future	222.47510	0.22248	249.41290	0.24941	0.24941	222.475	16.24	0.39	0.00	0	100.00
\$ / R	13.26	Put	Foreign Exchange Future	226.88930	0.22689	254.04750	0.25405	0.25405	226.889	16.25	0.40	0.00	0	1,000.00
\$ / R	13.65	Call	Foreign Exchange Future	231.45080	0.23145	227.28820	0.22729	0.22729	231.451	17.06	0.41	0.00	0	2,400.00
\$ / R	13.70	Call	Foreign Exchange Future	215.30370	0.21530	211.80720	0.21181	0.21181	215.304	17.20	0.39	0.00	0	1,603.00
\$ / R	13.90	Call	Foreign Exchange Future	160.56990	0.16057	159.17120	0.15917	0.15917	160.570	17.76	0.31	0.00	0	3,700.00
\$ / R	14.00	Call	Foreign Exchange Future	138.42640	0.13843	137.77620	0.13778	0.13778	138.426	18.04	0.27	0.00	0	501.00
\$ / R	14.00	Put	Foreign Exchange Future	701.72640	0.70173	741.07620	0.74108	0.74108	701.726	18.04	0.73	0.00	0	11,320.00
\$ / R	14.10	Put	Foreign Exchange Future	782.55370	0.78255	822.32690	0.82233	0.82233	782.554	18.32	0.76	0.00	0	46,000.00
\$ / R	14.21	Call	Foreign Exchange Future	100.77600	0.10078	101.11560	0.10112	0.10112	100.776	18.60	0.21	0.00	0	1,000.00
\$ / R	14.30	Call	Foreign Exchange Future	87.76310	0.08776	88.45270	0.08845	0.08845	87.763	18.83	0.18	0.00	0	200.00
\$ / R	14.30	Put	Foreign Exchange Future	951.06310	0.95106	991.75270	0.99175	0.99175	951.063	18.83	0.82	0.00	0	30,000.00
\$ / R	14.40	Call	Foreign Exchange Future	75.24660	0.07525	76.22520	0.07623	0.07623	75.247	19.08	0.16	0.00	0	7,300.00
\$ / R	14.40	Put	Foreign Exchange Future	1,038.54660	1.03855	1,079.52520	1.07953	1.07953	1,038.547	19.08	0.84	612,318,708.83	54,736	29,152.00
\$ / R	14.44	Call	Foreign Exchange Future	70.75390	0.07075	71.82230	0.07182	0.07182	70.754	19.19	0.15	0.00	0	100.00
\$ / R	14.44	Put	Foreign Exchange Future	1,074.05390	1.07405	1,115.12230	1.11512	1.11512	1,074.054	19.19	0.85	0.00	0	100.00
\$ / R	14.50	Call	Foreign Exchange Future	64.51430	0.06451	65.69480	0.06569	0.06569	64.514	19.34	0.14	0.00	0	23,750.00
\$ / R	14.62	Call	Foreign Exchange Future	53.65280	0.05365	54.98480	0.05498	0.05498	53.653	19.64	0.12	0.00	0	2,000.00
\$ / R	14.88	Call	Foreign Exchange Future	35.46330	0.03546	36.42280	0.03642	0.03642	35.463	20.22	0.08	0.00	0	1,000.00
\$ / R	14.91	Call	Foreign Exchange Future	33.65260	0.03365	34.60940	0.03461	0.03461	33.653	20.26	0.08	0.00	0	1,000.00
\$ / R	14.96	Call	Foreign Exchange Future	30.83100	0.03083	31.77710	0.03178	0.03178	30.831	20.33	0.07	0.00	0	3,000.00
\$ / R	15.00	Call	Foreign Exchange Future	28.73820	0.02874	29.67290	0.02967	0.02967	28.738	20.39	0.07	0.00	0	1,206.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	24.08890	0.02409	24.98270	0.02498	24.089	20.54	0.06	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,812.42370	1.81242	1,853.24810	1.85325	1,812.424	20.73	0.95	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,938.46300	1.93846	1,979.20830	1.97921	1,938.463	20.92	0.96	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	12.22880	0.01223	12.89840	0.01290	12.229	21.09	0.03	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	11.79770	0.01180	12.45440	0.01245	11.798	21.12	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,271.53520	2.27154	2,312.06950	2.31207	2,271.535	21.41	0.98	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,310.96350	2.31096	2,351.47460	2.35147	2,310.964	21.47	0.98	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	6.87940	0.00688	7.35690	0.00736	6.879	21.56	0.02	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	4.80230	0.00480	5.17870	0.00518	4.802	21.85	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	3.57500	0.00358	4.14250	0.00414	3.575	22.44	0.01	3,682,072.48	27,326	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	3.25970	0.00326	3.77210	0.00377	3.260	23.93	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,316.36090	3.31636	3,356.83560	3.35684	3,316.361	25.25	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	2.91950	0.00292	3.36450	0.00336	2.919	26.58	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	2.80420	0.00280	3.22110	0.00322	2.804	28.22	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.53080	0.00053	0.52380	0.00052	0.531	29.23	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.52110	0.00052	0.51430	0.00051	0.521	29.23	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.18170	0.00018	0.18060	0.00018	0.182	29.23	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.08680	0.00009	0.08680	0.00009	0.087	29.23	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00130	0.00000	0.00130	0.00000	0.001	29.23	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.47630	13.47630	13.43600	13.43600		16.74	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	383.23730	0.38324	416.13850	0.41614	383.237	16.74	0.50	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	30.09240	0.03009	32.72620	0.03273	30.092	20.87	0.06	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.48130	13.48130	13.44090	13.44090		16.78	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.50870	13.50870	13.46800	13.46800		16.70	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.51120	13.51120	13.47040	13.47040		16.70	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	351.69930	0.35170	346.69900	0.34670	351.699	17.07	0.46	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	309.51830	0.30952	305.88580	0.30589	309.518	17.34	0.42	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	696.60000	0.69660	735.33270	0.73533	696.600	17.73	0.64	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	8.44880	0.00845	8.39730	0.00840	8.449	23.27	0.02	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.51370	13.51370	13.47290	13.47290		16.71	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.52620	13.52620	13.48520	13.48520		16.72	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.53360	13.53360	13.49250	13.49250		16.76	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.54360	13.54360	13.50240	13.50240		16.70	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	421.58780	0.42159	454.67090	0.45467	421.588	16.64	0.47	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	604.00230	0.60400	642.03710	0.64204	604.002	17.26	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	815.59070	0.81559	856.06040	0.85606	815.591	17.92	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	101.69440	0.10169	103.32140	0.10332	101.694	20.00	0.15	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	55.12060	0.05512	56.82410	0.05682	55.121	21.19	0.09	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	18.87330	0.01887	19.35150	0.01935	18.873	22.29	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.55110	13.55110	13.50980	13.50980		16.76	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.62070	13.62070	13.57940	13.57940		17.08	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	467.56360	0.46756	499.80500	0.49980	467.564	16.95	0.44	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	82.25380	0.08225	82.22920	0.08223	82.254	21.36	0.11	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.68040	13.68040	13.63910	13.63910		17.28	0.00	151,920,842.00	11,105	195,776.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	183.15480	0.18315	201.89790	0.20190	183.155	16.16	0.22	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	271.11350	0.27111	295.74060	0.29574	271.113	16.32	0.29	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	680.99890	0.68100	716.38140	0.71638	680.999	17.51	0.52	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	706.05870	0.70606	741.71720	0.74172	706.059	17.58	0.53	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	790.23610	0.79024	826.70640	0.82671	790.236	17.81	0.56	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	864.57830	0.86458	901.63750	0.90164	864.578	18.00	0.59	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	878.38690	0.87839	915.54350	0.91554	878.387	18.04	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	913.28870	0.91329	950.67760	0.95068	913.289	18.13	0.60	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	948.72170	0.94872	986.33030	0.98633	948.722	18.22	0.61	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	390.63000	0.39063	387.06120	0.38706	390.630	18.27	0.38	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,021.11950	1.02112	1,059.11970	1.05912	1,021.119	18.39	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	329.32340	0.32932	326.67180	0.32667	329.323	18.70	0.33	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,460.62020	1.46062	1,499.91540	1.49992	1,460.620	19.43	0.74	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	174.78230	0.17478	172.87210	0.17287	174.782	20.24	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,982.32660	1.98233	2,021.80390	2.02180	1,982.327	20.39	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	133.49400	0.13349	131.85750	0.13186	133.494	20.80	0.15	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,233.09400	2.23309	2,272.75750	2.27276	2,233.094	20.80	0.85	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	127.11310	0.12711	125.51370	0.12551	127.113	20.91	0.15	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	126.23030	0.12623	124.63510	0.12464	126.230	20.92	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	114.54240	0.11454	113.00840	0.11301	114.542	21.13	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	106.92970	0.10693	105.42990	0.10543	106.930	21.28	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	99.87490	0.09987	98.40680	0.09841	99.875	21.42	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	95.89300	0.09589	94.44400	0.09444	95.893	21.51	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	72.66920	0.07267	71.54030	0.07154	72.669	22.39	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	32.57180	0.03257	30.68060	0.03068	32.572	24.65	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	20.88730	0.02089	19.59800	0.01960	20.887	24.65	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	7.82180	0.00782	7.27800	0.00728	7.822	24.65	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.70280	13.70280	13.66140	13.66140		17.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	503.24370	0.50324	534.75710	0.53476	503.244	17.06	0.42	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	110.30060	0.11030	108.19970	0.10820	110.301	21.43	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.70780	13.70780	13.66640	13.66640		17.35	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.73770	13.73770	13.69630	13.69630		17.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	774.70960	0.77471	810.25600	0.81026	774.710	17.76	0.53	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	57.81130	0.05781	52.63640	0.05264	57.811	24.57	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.76000	13.76000	13.71860	13.71860		17.46	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.77000	13.77000	13.72860	13.72860		17.45	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	386.01510	0.38602	413.36460	0.41336	386.015	16.70	0.34	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	485.68730	0.48569	480.67810	0.48068	485.687	18.32	0.41	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.77500	13.77500	13.73360	13.73360		17.54	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	528.77840	0.52878	560.15340	0.56015	528.778	17.12	0.41	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	130.37290	0.13037	126.67040	0.12667	130.373	21.61	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.78490	13.78490	13.74350	13.74350		17.52	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.85720	13.85720	13.81550	13.81550		17.60	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	551.76560	0.55177	582.95260	0.58295	551.766	17.11	0.40	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	157.22260	0.15722	152.18150	0.15218	157.223	21.95	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.90710	13.90710	13.86520	13.86520		17.65	0.00	139,071.00	10	12,061.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	267.52800	0.26753	287.63280	0.28763	267.528	16.40	0.23	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	348.95430	0.34895	372.78680	0.37279	348.954	16.56	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	514.74130	0.51474	544.82600	0.54483	514.741	16.97	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	695.58300	0.69558	728.71030	0.72871	695.583	17.45	0.44	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	701.15240	0.70115	734.35430	0.73435	701.152	17.46	0.44	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	980.47480	0.98047	1,015.84760	1.01585	980.475	18.11	0.53	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,046.66480	1.04666	1,082.29870	1.08230	1,046.665	18.25	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,149.22320	1.14922	1,185.17360	1.18517	1,149.223	18.47	0.58	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	224.06570	0.22407	217.94400	0.21794	224.066	21.12	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	187.15300	0.18715	182.43320	0.18243	187.153	21.69	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	173.93140	0.17393	168.87360	0.16887	173.931	22.06	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	172.07190	0.17207	166.96650	0.16697	172.072	22.12	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	125.59480	0.12559	119.22880	0.11923	125.595	23.93	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.92950	13.92950	13.88750	13.88750		17.72	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	568.55760	0.56856	599.74920	0.59975	568.558	17.10	0.38	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	177.66840	0.17767	171.28560	0.17129	177.668	22.21	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.99430	13.99430	13.95210	13.95210		17.76	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.00430	14.00430	13.96210	13.96210		17.78	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	584.38640	0.58439	614.67340	0.61467	584.386	17.09	0.37	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	200.20540	0.20021	191.43540	0.19144	200.205	22.61	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.08420	14.08420	14.04070	14.04070		17.87	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	596.98500	0.59699	627.94960	0.62795	596.985	17.04	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	225.49090	0.22549	214.92100	0.21492	225.491	22.87	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.13420	14.13420	14.08990	14.08990		17.91	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	110.89780	0.11090	0.00000	0.00000	110.898	14.90	0.11	62,524,733.39	40,957	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	487.16290	0.48716	0.00000	0.00000	487.163	16.79	0.31	88,717,895.63	20,403	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	536.60250	0.53660	564.56810	0.56457	536.603	16.88	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	872.04770	0.87205	906.45340	0.90645	872.048	17.70	0.44	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	925.23280	0.92523	960.09270	0.96009	925.233	17.82	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	961.47110	0.96147	996.30000	0.99630	961.471	17.91	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	979.69360	0.97969	1,014.60240	1.01460	979.694	17.94	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,183.20000	1.18320	1,218.73640	1.21874	1,183.200	18.36	0.52	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,203.09640	1.20310	1,238.67680	1.23868	1,203.096	18.39	0.53	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	410.59690	0.41060	0.00000	0.00000	410.597	20.59	0.27	154,498,399.65	40,957	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	365.32520	0.36533	355.13820	0.35514	365.325	20.96	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	330.80290	0.33080	320.48470	0.32048	330.803	21.28	0.22	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	298.33140	0.29833	289.26070	0.28926	298.331	21.70	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	294.87330	0.29487	285.70990	0.28571	294.873	21.77	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	292.31710	0.29232	283.09050	0.28309	292.317	21.82	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	288.97000	0.28897	279.65260	0.27965	288.970	21.89	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	232.21760	0.23222	221.32280	0.22132	232.218	23.24	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.14420	14.14420	14.09980	14.09980		17.91	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	605.97830	0.60598	637.22300	0.63722	605.978	17.02	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	240.52930	0.24053	229.59940	0.22960	240.529	23.16	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.36130	14.36130	14.31530	14.31530		18.31	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.58810	14.58810	14.54200	14.54200		18.78	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	761.80330	0.76180	796.73920	0.79674	761.803	17.74	0.34	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.43670	13.43670	13.39670	13.39670		16.49	0.00	13,436.70	1	463.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.68040	13.68040	13.63910	13.63910		17.28	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.90710	13.90710	13.86520	13.86520		17.65	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.77430	16.77430	16.73130	16.73130		23.33	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.86850	16.86850	16.82630	16.82630		20.42	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.91380	16.91380	16.87110	16.87110		20.19	0.00	19,061,852.60	1,127	51,521.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	447.57900	0.44758	434.43170	0.43443	447.579	20.39	0.49	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	102.58290	0.10258	100.96740	0.10097	102.583	23.23	0.15	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	60.50290	0.06050	59.41040	0.05941	60.503	24.01	0.09	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	12.97040	0.01297	13.92450	0.01392	12.970	29.17	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.97660	16.97660	16.93390	16.93390		20.20	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			17.02500	17.02500	16.98170	16.98170		20.21	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.06970	17.06970	17.02570	17.02570		20.08	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.08090	17.08090	17.03660	17.03660		20.11	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.26440	17.26440	17.22000	17.22000		19.53	0.00	167,326,564.80	9,692	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.59620	17.59620	17.55160	17.55160		19.02	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.93310	17.93310	17.88620	17.88620		18.70	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11776	0.11776	0.11795	0.11795		21.47	0.00	0.00	0	362.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12048	0.12048	0.12066	0.12066		17.50	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12310	0.12310	0.12328	0.12328		15.06	0.00	0.00	0	0.00
€ / R	On 31/01/2017	Any day expiry			14.25250	14.25250	14.27230	14.27230		14.54	0.00	0.00	0	12.00
€ / R	On 06/02/2017	Any day expiry			14.27100	14.27100	14.29150	14.29150		14.31	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.32800	14.32800	14.34840	14.34840		14.97	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.34060	14.34060	14.36110	14.36110		14.97	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.38310	14.38310	14.40320	14.40320		15.32	0.00	31,570,904.50	2,195	80,809.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	68.33330	0.06833	71.65940	0.07166	68.333	14.77	0.17	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	24.20910	0.02421	28.58650	0.02859	24.209	18.88	0.06	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.38950	14.38950	14.40970	14.40970		15.40	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.44210	14.44210	14.46260	14.46260		15.64	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.48880	14.48880	14.50860	14.50860		15.79	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.71660	14.71660	14.73590	14.73590		16.40	0.00	18,896,114.40	1,284	79,648.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.03640	15.03640	15.05650	15.05650		16.85	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.36470	15.36470	15.38510	15.38510		17.05	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.82518	97.82518	97.60093	97.60093			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 16/03/2026	Interest Rate Swap	94.91375	94.91375	94.91375	94.68360	94.68360				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.71614	93.71614	93.71614	93.48155	93.48155				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	95.86864	95.86864	95.86864	95.63226	95.63226				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.60110	99.60110	99.60110	99.36523	99.36523				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.21994	98.21994	98.21994	97.97882	97.97882				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.00285	100.00285	100.00285	100.00284	100.00284				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61700	99.61700	99.61700	99.61501	99.61501				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.64667	99.64667	99.64667	99.64169	99.64169				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.90524	99.90524	99.90524	99.89322	99.89322				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.94831	99.94831	99.94831	99.93175	99.93175				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.93471	99.93471	99.93471	99.92263	99.92263				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.23151	99.23151	99.23151	99.21498	99.21498				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.89196	98.89196	98.89196	98.86816	98.86816				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.95124	98.95124	98.95124	98.91906	98.91906				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.45000	99.45000	99.45000	99.41000	99.41000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.96098	99.96098	99.96098	99.90299	99.90299				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.70496	97.70496	97.70496	97.65812	97.65812				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.02766	97.02766	97.02766	96.97226	96.97226				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.32194	96.32194	96.32194	96.25278	96.25278				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.59416	96.59416	96.59416	96.50701	96.50701				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.85576	98.85576	98.85576	98.75305	98.75305				0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.06892	99.06892	99.06892	98.95370	98.95370				0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	516.09900	516.09900	516.09900	516.47600	516.47600				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	525.97300	525.97300	525.97300	526.35900	526.35900				0.00	5,259,730.00	1	7.00
AL37	On 03/08/2017	Index Future	536.33000	536.33000	536.33000	536.72700	536.72700				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	547.22900	547.22900	547.22900	547.63500	547.63500				0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	597.67800	597.67800	597.67800	598.21600	598.21600				0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	609.11200	609.11200	609.11200	609.66400	609.66400				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	621.10600	621.10600	621.10600	621.67300	621.67300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.72900	633.72900	633.72900	634.30700	634.30700				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	543.10000	543.10000	543.10000	543.72700	543.72700				0.00	0.00	0	134.00
ALBI	On 04/05/2017	Index Future	553.49000	553.49000	553.49000	554.13200	554.13200				0.00	105,163,100.00	19	422.00
ALBI	On 03/08/2017	Index Future	564.38900	564.38900	564.38900	565.04700	565.04700				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.85800	575.85800	575.85800	576.53000	576.53000				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.12220	10.12220	10.12220	10.08820	10.08820			12.85	0.00	161,955.20	16	22,324.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.28420	10.28420	10.28420	10.24910	10.24910			13.51	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.43740	10.43740	10.43740	10.40220	10.40220			13.47	0.00	0.00	0	225.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.59250		10.59250		10.55540	10.55540		13.30	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.26690		10.26690		10.21800	10.21800		14.18	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.46530		10.46530		10.41480	10.41480		14.89	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.65270		10.65270		10.60170	10.60170		14.84	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.47790		13.47790		13.42100	13.42100		15.62	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.80690		13.80690		13.74790	13.74790		16.77	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.12340		14.12340		14.06590	14.06590		17.23	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.95070		1.95070		1.94830	1.94830		15.71	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.96270		1.96270		1.95960	1.95960		16.30	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97820		1.97820		1.97440	1.97440		16.43	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.93510		1.93510		1.93780	1.93780		15.70	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.98100		1.98100		1.98350	1.98350		16.41	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 02/11/2017	Bond Future	133.16559		133.16559		132.50605	132.50605			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.41676		80.17770		10.39767	80.30100			0.00	0.00	0	2,000.00
ES33	On 04/05/2017	Bond Future	10.49563		77.91826		10.47583	78.04443			0.00	0.00	0	9,402.00
ES33	On 03/08/2017	Bond Future	10.56878		79.45273		10.54825	79.58188			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.63963		77.27373		10.61842	77.40550			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.53632		84.55028		10.52217	84.65555			0.00	0.00	0	4,277.00
ES42	On 04/05/2017	Bond Future	10.61426		81.90533		10.59958	82.01308			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.68567		83.51859		10.67046	83.62891			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 02/11/2017	Bond Future		10.75381	80.95404		10.73809	81.06672			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI		540.99900	540.99900		541.63500	541.63500			0.00	1,357,907,490.00	251	146.00
GOVI	On 04/05/2017	GOVI		551.34900	551.34900		552.00000	552.00000			0.00	1,902,154,050.00	345	355.00
GOVI	On 03/08/2017	GOVI		562.20500	562.20500		562.87300	562.87300			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		573.63000	573.63000		574.31300	574.31300			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.73280	1.73280		1.72790	1.72790		16.56	0.00	207,936.00	120	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.76550	1.76550		1.76050	1.76050		16.76	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.79490	1.79490		1.79000	1.79000		17.28	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.20677	127.20677		127.20565	127.20565			0.00	0.00	0	2,844.00
I2025	On 04/05/2017	Bond Future		129.64823	129.64823		129.64777	129.64777			0.00	0.00	0	917.00
I2025	On 03/08/2017	Bond Future		130.86359	130.86359		130.86386	130.86386			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.53076	133.53076		133.53121	133.53121			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.42264	107.42264		107.42161	107.42161			0.00	35,127,203.28	327	6,033.00
I2033	On 04/05/2017	Bond Future		108.44399	108.44399		108.44355	108.44355			0.00	35,461,184.73	327	5,778.00
I2033	On 03/08/2017	Bond Future		110.58598	110.58598		110.58613	110.58613			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.74909	111.74909		111.74953	111.74953			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		133.07190	133.07190		132.62523	132.62523			0.00	538,941,195.00	4,050	6,971.00
I2038	On 04/05/2017	Bond Future		135.62587	135.62587		135.17142	135.17142			0.00	509,003,890.11	3,753	20,533.00
I2038	On 03/08/2017	Bond Future		136.79113	136.79113		136.32850	136.32850			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.57926	139.57926		139.10736	139.10736			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		133.86566	133.86566		133.86454	133.86454			0.00	41,096,757.62	307	18,221.00
I2046	On 04/05/2017	Bond Future		134.90496	134.90496		134.90468	134.90468			0.00	41,415,822.72	307	19,444.00
I2046	On 03/08/2017	Bond Future		137.56955	137.56955		137.57012	137.57012			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.76900	138.76900		138.76957	138.76957			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		142.22798	142.22798		142.22665	142.22665			0.00	234,391,711.04	1,648	20,450.00
I2050	On 04/05/2017	Bond Future		144.95787	144.95787		144.95720	144.95720			0.00	267,302,312.28	1,844	24,049.00
I2050	On 03/08/2017	Bond Future		146.14178	146.14178		146.14211	146.14211			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.12055	149.12055		149.12089	149.12089			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		249.44400	249.44400		249.23000	249.23000			0.00	798,220,800.00	320	205.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 04/05/2017	Index Future			254.23200		254.23200		254.01500	254.01500			0.00	813,542,400.00	320	905.00
IGOV	On 03/08/2017	Index Future			259.25300		259.25300		259.03300	259.03300			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future			264.53700		264.53700		264.31300	264.31300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future			675.20400		675.20400		675.34300	675.34300			0.00	0.00	0	157.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.39000		92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.44000		92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12830		0.12830		0.12780	0.12780			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12830		0.12830		0.12770	0.12770			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12830		0.12830		0.12780	0.12780			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.72340		9.72340		9.69330	9.69330		13.39	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.87110		9.87110		9.84080	9.84080		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.01170		10.01170		9.97960	9.97960		14.27	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.27750		1.27750		1.27960	1.27960			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29600		1.29600		1.29810	1.29810			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31140		1.31140		1.31340	1.31340			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25880		1.25880		1.25930	1.25930			0.00	0.00	0	20.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26200		1.26200		1.26250	1.26250			0.00	5,107,314.00	4,047	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26530		1.26530		1.26590	1.26590			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07040		1.07040		1.07510	1.07510			0.00	21,408.00	20	728.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07570		1.07570		1.08040	1.08040			0.00	13,608,680.70	12,651	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08120		1.08120		1.08590	1.08590			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.76371		112.67652		8.74918	112.77838		8.36	0.00	226,479,805.20	2,010	61,383.00
R186	On 02/02/2017	Bond Future	8.00	Call	0.00000		0.00000		0.01000	0.00001	0.000	8.06	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	7.03000		0.00703		13.48000	0.01348	7.030	8.21	0.02	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	17.31000		0.01731		29.71000	0.02971	17.310	8.23	0.03	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	133.83000		0.13383		180.61000	0.18061	133.830	8.30	0.19	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.62	Call	162.72000	0.16272		214.89000	0.21489	162.720	8.31	0.22	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.87	Put	233.94000	0.23394		236.13000	0.23613	233.940	8.43	0.28	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	8.90	Put	180.38000	0.18038		184.64000	0.18464	180.380	8.45	0.23	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	8.95	Put	112.93000	0.11293		118.87000	0.11887	112.930	8.48	0.16	0.00	0	2,546.00	
R186	On 02/02/2017	Bond Future	9.02	Put	54.40000	0.05440		60.14000	0.06014	54.400	8.52	0.09	0.00	0	500.00	
R186	On 02/02/2017	Bond Future	9.10	Put	21.18000	0.02118		25.13000	0.02513	21.180	8.57	0.04	0.00	0	2,546.00	
R186	On 02/02/2017	Bond Future	9.40	Put	0.22000	0.00022		0.38000	0.00038	0.220	8.76	0.00	0.00	0	750.00	
R186	On 02/02/2017	Bond Future	9.50	Put	0.03000	0.00003		0.07000	0.00007	0.030	8.82	0.00	0.00	0	13,500.00	
R186	On 04/05/2017	Bond Future			8.80542	114.83216		8.79021	114.93654		8.13	0.00	601,950,182.72	5,242	90,393.00	
R186	On 04/05/2017	Bond Future	8.44	Call	911.53000	0.91153		952.47000	0.95247	911.530	8.01	0.31	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.94	Put	1,522.47000	1.52247		1,489.07000	1.48907	1,522.470	8.24	0.42	0.00	0	500.00	
R186	On 03/08/2017	Bond Future			8.83914	111.78909		8.82319	111.89627		8.42	0.00	0.00	0	0.00	
R186	On 02/11/2017	Bond Future			8.86305	114.06179		8.84642	114.17123		8.19	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/02/2017	Bond Future			295.54340	295.54340		295.54049	295.54049			0.00	321,255,675.80	1,087	163.00	
R197	On 04/05/2017	Bond Future			301.21577	301.21577		301.21444	301.21444			0.00	327,421,541.99	1,087	1,063.00	
R197	On 03/08/2017	Bond Future			300.21092	300.21092		300.21125	300.21125			0.00	0.00	0	0.00	
R197	On 02/11/2017	Bond Future			306.33013	306.33013		306.33076	306.33076			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 02/02/2017	Bond Future			246.10113	246.10113		246.09887	246.09887			0.00	711,478,366.83	2,891	24,906.00	
R202	On 04/05/2017	Bond Future			250.82447	250.82447		250.82382	250.82382			0.00	725,133,542.77	2,891	35,522.00	
R202	On 03/08/2017	Bond Future			252.08487	252.08487		252.08552	252.08552			0.00	0.00	0	0.00	
R202	On 02/11/2017	Bond Future			257.22270	257.22270		257.22366	257.22366			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 02/02/2017	Bond Future			8.38873	100.43135		8.36916	100.52120		5.89	0.00	25,710,425.60	256	7,102.00	
R2023	On 04/05/2017	Bond Future			8.42119	98.42077		8.40045	98.51288		5.91	0.00	25,195,717.12	256	15,318.00	
R2023	On 03/08/2017	Bond Future			8.44218	100.35892		8.42014	100.45344		5.65	0.00	0.00	0	0.00	
R2023	On 02/11/2017	Bond Future			8.45597	98.46539		8.43263	98.56194		5.55	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 02/02/2017	Bond Future			7.75933	103.57409		7.74503	103.58235		0.41	0.00	0.00	0	6,860.00	
R203	On 04/05/2017	Bond Future			7.65278	101.38291		7.62698	101.39192		0.29	0.00	0.00	0	25,779.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/02/2017	Bond Future			9.18412	91.27751		9.17462	91.34430			0.00	3,377,267.87	37	17,938.00	
R2030	On 04/05/2017	Bond Future			9.23273	93.02372		9.22284	93.09227			0.00	29,395,495.52	316	20,155.00	
R2030	On 03/08/2017	Bond Future			9.27642	90.84858		9.26610	90.91908			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2017	Bond Future		9.30796	92.69572		9.29729	92.76769			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.31917	94.34274		9.30472	94.45161		11.55	0.00	139,532,912.46	1,479	14,756.00
R2032	On 04/05/2017	Bond Future		9.36700	91.98879		9.35201	92.10031		11.84	0.00	136,051,420.41	1,479	17,753.00
R2032	On 03/08/2017	Bond Future		9.40856	93.80052		9.39303	93.91469		11.78	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.44461	91.54736		9.42856	91.66401		12.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.43435	99.10526		9.41993	99.22476			0.00	0.00	0	5,053.00
R2035	On 04/05/2017	Bond Future		9.48120	96.49848		9.46627	96.62084			0.00	0.00	0	7,556.00
R2035	On 03/08/2017	Bond Future		9.52252	98.39883		9.50706	98.52419			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.56072	95.89451		9.54478	96.02247			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.49915	91.28919		9.47964	91.45056		13.56	0.00	1,004,181.09	11	29,506.00
R2037	On 04/05/2017	Bond Future		9.54894	93.03559		9.52878	93.20059		13.34	0.00	1,023,391.49	11	46,489.00
R2037	On 03/08/2017	Bond Future		9.59464	90.61033		9.57381	90.77904		13.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.62973	92.45260		9.60828	92.62487		13.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.79810	101.38492		7.77321	101.42757		1.39	0.00	20,276,984.00	200	11,758.00
R204	On 04/05/2017	Bond Future		7.81014	103.32452		7.78074	103.36856		1.27	0.00	537,080,854.96	5,198	25,617.00
R204	On 03/08/2017	Bond Future		7.77781	101.31778		7.74224	101.36331		1.29	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.66517	103.37747		7.62124	103.42399		1.08	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.51405	95.40537		9.49954	95.53477		14.24	0.00	0.00	0	4,956.00
R2040	On 04/05/2017	Bond Future		9.56265	97.23055		9.54766	97.36291		14.01	0.00	0.00	0	8,436.00
R2040	On 03/08/2017	Bond Future		9.60725	94.63741		9.59174	94.77302		14.61	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.64149	96.56163		9.62553	96.70008		14.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.51889	92.74502		9.49935	92.92197		14.94	0.00	649,215.14	7	18,230.00
R2044	On 04/05/2017	Bond Future		9.56552	94.51933		9.54537	94.70013		14.72	0.00	661,635.31	7	18,846.00
R2044	On 03/08/2017	Bond Future		9.60824	91.99803		9.58744	92.18298		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.64098	93.86855		9.61960	94.05736		15.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.51393	96.27505		9.49444	96.45587		14.84	0.00	673,925.35	7	37,243.00
R2048	On 04/05/2017	Bond Future		9.55640	93.67758		9.53631	93.86240		15.32	0.00	296,676,895.86	3,167	60,385.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/08/2017	Bond Future			9.59391		95.52229		9.57320	95.71134		15.29	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.62851		93.02302		9.60722	93.21600		15.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			7.93331		98.69370		7.90857	98.75675		2.48	0.00	3,323,806,428.60	33,678	30,319.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,449.37000		2.44937		2,512.42000	2.51242	2,449.370	2.66	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.95927		100.58180		7.93173	100.64662		2.25	0.00	3,323,423,835.60	33,042	75,763.00
R207	On 03/08/2017	Bond Future			7.96109		98.91866		7.93014	98.98536		2.31	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	939.57000		0.93957		983.03000	0.98303	939.570	2.35	0.62	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.91878		100.92962		7.88400	100.99776		2.11	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.08808		97.76504		8.07342	97.81438		3.86	0.00	452,065,544.96	4,624	16,484.00
R208	On 04/05/2017	Bond Future			8.11352		96.23273		8.09761	96.28355		3.61	0.00	711,544,805.62	7,394	18,093.00
R208	On 03/08/2017	Bond Future			8.12236		98.12791		8.10502	98.18032		3.64	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.11258		96.71898		8.09377	96.77255		3.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.40375		74.45534		9.38424	74.59031		13.42	0.00	3,424,945.64	46	13,889.00
R209	On 04/05/2017	Bond Future			9.44694		72.72912		9.42681	72.86716		13.80	0.00	3,345,539.52	46	52,670.00
R209	On 04/05/2017	Bond Future	8.93	Call	750.81000		0.75081		794.88000	0.79488	750.810	13.60	0.25	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,525.86000		2.52586		2,461.69000	2.46169	2,525.860	13.88	0.55	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,549.07000		1.54907		1,505.84000	1.50584	1,549.070	14.16	0.39	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.48454		74.16148		9.46379	74.30265		13.83	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.51724		72.51757		9.49590	72.66170		14.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.07374		187.07374		186.17381	186.17381			0.00	0.00	0	585.00
R210	On 04/05/2017	Bond Future			188.34492		188.34492		187.42881	187.42881			0.00	0.00	0	1,428.00
R210	On 03/08/2017	Bond Future			192.06508		192.06508		191.13199	191.13199			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.54725		193.54725		192.59542	192.59542			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	146.22071		146.22071		146.21935	146.21935			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	149.02716		149.02716		149.02651	149.02651			0.00	0.00	0	1,000.00
R212	On 03/08/2017	Bond Future	149.92074		149.92074		149.92099	149.92099			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	152.97643		152.97643		152.97685	152.97685			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.21406	85.82938		9.20460	85.89405			11.24	0.00	1,802,416.98	21	10,051.00
R213	On 04/05/2017	Bond Future	9.25687	83.91997		9.24705	83.98631			11.54	0.00	18,210,633.49	217	42,480.00
R213	On 03/08/2017	Bond Future	9.29371	85.57259		9.28351	85.64071			11.53	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.32722	83.75915		9.31668	83.82876			11.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.45880	74.97003		9.44431	75.07532			14.21	0.00	224,910,090.00	3,000	7,925.00
R214	On 04/05/2017	Bond Future	9.49972	73.10649		9.48478	73.21422			14.65	0.00	1,186,664,545.68	16,232	34,273.00
R214	On 03/08/2017	Bond Future	9.53563	74.54618		9.52022	74.65650			14.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.56866	72.76238		9.55283	72.87500			15.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,559.51000	22,559.51000		22,551.88000	22,551.88000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.44050	9.44050		9.44380	9.44380			13.48	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.61590	9.61590		9.61870	9.61870			14.09	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.44910	3.44910		3.44740	3.44740			18.04	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.41690	3.41690		3.41820	3.41820			18.01	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33770	1.33770		1.33260	1.33260				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29010	1.29010		1.29380	1.29380				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25890	1.25890		1.26110	1.26110				0.00	0.00	0	0.00
Total for Derivatives :												22,468,996,218.86	511,308	3,593,736.00
Grand Total:												22,468,996,218.86	511,308	3,593,736.00